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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/12/2018 Foreign Exchange Future			14.57320		14.35350			0.0000	2,331,712.00	160	285
\$ / R On 31/12/2018 Foreign Exchange Future			14.57670		14.35790			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.57900		14.36080			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.58010		14.36230			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.58690		14.36920			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.60040		14.38360			0.0000	0.00	0	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.60210		14.38540			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.60380		14.38720			0.0000	0.00	0	126
\$ / R On 18/01/2019 Foreign Exchange Future			14.60550		14.38900			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.61050		14.39440			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.61730		14.40160			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.62600		14.41060			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.62780		14.41230			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.65110		14.43530			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.65470		14.43880			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.67260		14.45640			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.67800		14.46170			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.68520		14.46890			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.68700		14.47060			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.69780		14.48130			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.71050		14.49370			0.0000	221,231,209.50	15,039	485,205

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Future			14.72670		14.50980			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.73040		14.51340			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.73780		14.52060			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.74330		14.52610			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.78210		14.56420			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.78950		14.57140			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.84680		14.62770			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.85230		14.63310			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.85420		14.63490			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.87260		14.65310			0.0000	7,451,172.60	501	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.88370		14.66400			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.89850		14.67850			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.90420		14.68410			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.90800		14.68780			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.96110		14.73980			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.96300		14.74160			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.98570		14.76390			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.01800		14.79550			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.02370		14.80100			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			15.02750		14.80480			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			15.02940		14.80660			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.05020		14.82700			0.0000	75,251.00	5	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			15.07680		14.85320			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.08070		14.85700			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.13700		14.91210			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.19340		14.96730			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.19930		14.97300			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.20320		14.97680			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.22060		14.99390			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.25580		15.02900			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.26000		15.03320			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.32090		15.09410			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.38600		15.15920			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.41540		15.18860			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.45110		15.22430			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.50780		15.28100			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.57920		15.35240			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.60020		15.37340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.69670		15.47000			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.79750		15.57080			0.0000	0.00	0	0
Total \$ / R Future												231,089,345.10	15,705	737,414
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			104.85810	33.172	20.27	0.1923	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			148.35810	296.372	20.27	0.8077	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			13.18690	3.225	19.70	0.0217	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			571.08690	779.925	19.70	0.9783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,358.08730	1,576.712	22.45	0.9999	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.18730	0.012	22.45	0.0001	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			90.00320	30.035	17.96	0.1565	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			227.90320	386.735	17.96	0.8435	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			208.59950	361.299	17.83	0.8238	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			100.69950	34.599	17.83	0.1762	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,222.16910	3,003.323	36.78	0.9999	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.06910	0.023	36.78	0.0001	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,572.14480	2,353.364	31.93	0.9996	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.04480	0.064	31.93	0.0004	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			14.88540	31.132	18.58	0.1597	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			616.98540	414.432	18.58	0.8403	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			0.30710	0.010	20.85	0.0001	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,461.10710	1,679.010	20.85	0.9999	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			166.78250	74.153	17.19	0.2832	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			179.08250	304.253	17.19	0.7168	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			797.68120	1,012.058	19.36	0.9880	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			5.38120	1.958	19.36	0.0120	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			33.57580	10.386	17.57	0.0568	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			465.87580	660.486	17.57	0.9432	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			383.60060	227.707	17.03	0.5449	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			102.80060	164.607	17.03	0.4551	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			91.49240	34.946	16.02	0.1463	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			340.69240	501.846	16.02	0.8537	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			10.11150	4.521	17.46	0.0239	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			739.31150	951.421	17.46	0.9761	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			300.84190	427.442	17.04	0.7035	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			207.24190	117.042	17.04	0.2965	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			242.21110	141.958	17.17	0.3391	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			265.81110	382.358	17.17	0.6609	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			584.46070	766.083	16.27	0.9071	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			60.86070	25.683	16.27	0.0929	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			96.01320	45.134	16.52	0.1456	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			479.61320	645.534	16.52	0.8544	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			162.77550	86.782	16.86	0.2391	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			356.37550	497.182	16.86	0.7609	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			316.67080	198.626	17.52	0.4157	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			222.07080	320.726	17.52	0.5843	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			315.90560	200.187	17.60	0.4104	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			233.10560	333.987	17.60	0.5896	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,731.29480	1,946.722	21.26	0.9953	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			2.29480	1.222	21.26	0.0047	0.00	0	263
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			218.61720	133.441	17.16	0.2965	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			353.01720	483.941	17.16	0.7035	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			141.86870	83.929	17.14	0.1983	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			523.46870	681.229	17.14	0.8017	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			6.90820	4.250	17.70	0.0143	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,467.50820	1,680.250	17.70	0.9857	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			643.10150	490.879	18.64	0.6027	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			173.70150	236.879	18.64	0.3973	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			843.53320	674.306	19.34	0.6949	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			125.83320	172.106	19.34	0.3051	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			443.55120	580.248	17.37	0.7115	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			231.25120	152.448	17.37	0.2885	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			318.11170	220.178	17.64	0.3712	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,627.43200	1,841.093	18.38	0.9891	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,420.93740	1,632.770	17.39	0.9834	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			8.63740	4.970	17.39	0.0166	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			350.41170	467.978	17.64	0.6288	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,134.47800	948.616	20.23	0.7954	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			76.77800	106.415	20.23	0.2046	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			416.07350	547.483	17.44	0.6890	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			253.77350	169.683	17.44	0.3110	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			5.13200	3.293	18.38	0.0109	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			844.30750	685.613	19.11	0.6505	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			179.60750	236.713	19.11	0.3495	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			349.40230	255.651	17.66	0.3647	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			438.20230	560.351	17.66	0.6353	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			245.07300	176.085	17.16	0.2664	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			631.47300	778.685	17.16	0.7336	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			475.39610	367.616	17.86	0.4284	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			417.09610	525.616	17.86	0.5716	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			20.11140	16.948	18.06	0.0367	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,651.81140	1,864.948	18.06	0.9633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,487.73200	1,700.039	17.48	0.9526	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			26.03200	22.039	17.48	0.0474	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,303.00620	1,126.166	20.10	0.7556	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			134.70620	174.165	20.10	0.2444	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			544.44760	676.074	17.47	0.6684	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			332.74760	248.074	17.47	0.3316	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,003.69440	842.973	19.35	0.6698	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			195.39440	250.973	19.35	0.3302	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			571.27590	706.973	17.40	0.6860	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			309.57590	228.973	17.40	0.3140	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			385.40300	293.259	17.54	0.3639	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			514.30300	638.459	17.54	0.6361	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			414.36750	318.090	17.64	0.3815	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			494.96750	615.090	17.64	0.6185	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			927.65460	776.394	19.00	0.6193	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			258.95460	324.194	19.00	0.3807	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			768.13370	923.512	17.00	0.7633	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			226.83370	165.712	17.00	0.2367	0.00	0	27,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,189.91910	1,378.554	16.72	0.8856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			96.21910	68.054	16.72	0.1144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			533.09090	651.732	17.69	0.6093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			459.39090	361.232	17.69	0.3907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,623.21520	1,440.300	20.63	0.7844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			136.91520	170.800	20.63	0.2156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			992.39480	839.341	19.12	0.6276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			266.09480	329.841	19.12	0.3724	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			852.91130	1,015.453	16.97	0.7826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			209.21130	154.953	16.97	0.2174	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			828.89420	688.118	18.68	0.5686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			322.59420	398.618	18.68	0.4314	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,133.45270	971.714	19.47	0.6713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			227.15270	282.214	19.47	0.3287	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			690.30940	562.056	18.28	0.5101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			384.00940	472.556	18.28	0.4899	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,725.81970	1,936.474	17.88	0.9520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			32.11970	25.974	17.88	0.0480	93,506.76	3,600	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,017.11870	1,194.542	16.84	0.8398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			143.41870	104.042	16.84	0.1602	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			481.12000	379.969	17.75	0.4035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			514.82000	630.469	17.75	0.5965	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			190.60500	237.231	19.87	0.2850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,296.90500	1,126.731	19.87	0.7150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			42.17170	52.792	22.95	0.0758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,878.47170	2,672.292	22.95	0.9242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,158.13780	4,943.764	24.36	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.83780	4.264	24.36	0.0078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			373.00410	287.658	17.45	0.3366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			616.70410	748.158	17.45	0.6634	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			0.00000	1,613.266	21.01	0.8144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.00000	143.766	21.01	0.1856	517,558.32	3,600	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,015.49650	860.893	19.18	0.6352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			259.19650	321.393	19.18	0.3648	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			0.00000	1,037.971	16.96	0.7906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			0.00000	147.471	16.96	0.2094	265,447.08	1,800	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			243.71190	302.487	19.32	0.3476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,070.01190	911.987	19.32	0.6524	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			241.57510	299.877	19.34	0.3452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,077.87510	919.377	19.34	0.6548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			245.86540	305.122	19.30	0.3500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,062.16540	904.622	19.30	0.6500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,701.01530	2,916.420	20.65	0.9886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			7.31530	5.920	20.65	0.0114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,444.48740	2,659.242	19.93	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			10.78740	8.742	19.93	0.0168	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,998.26180	3,214.137	21.39	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.56180	3.636	21.39	0.0071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,164.24540	4,380.973	24.23	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.54540	0.473	24.23	0.0010	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			727.79060	874.219	17.17	0.7254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			284.09060	213.719	17.17	0.2746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			492.17820	389.539	17.77	0.4099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			505.87820	620.039	17.77	0.5901	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,763.99670	1,975.007	17.99	0.9546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			30.29670	24.507	17.99	0.0454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			105.76920	75.244	16.75	0.1240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,149.46920	1,335.744	16.75	0.8760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			800.36430	661.992	18.60	0.5572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			334.06430	412.492	18.60	0.4428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			977.09660	825.092	19.08	0.6225	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			270.79660	335.592	19.08	0.3775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,760.38530	2,975.901	20.81	0.9895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			6.68530	5.401	20.81	0.0105	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,173.68930	1,009.730	19.57	0.6827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			217.38930	270.230	19.57	0.3173	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			397.39840	308.276	17.52	0.3524	924,828.60	3,000	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			591.09840	718.776	17.52	0.6476	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			921.67550	1,091.519	16.92	0.8086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			177.97550	131.019	16.92	0.1914	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,043.49540	2,256.540	18.79	0.9698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			19.79540	16.040	18.79	0.0302	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			846.32320	1,008.005	16.98	0.7799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			212.62320	157.505	16.98	0.2201	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,141.45950	1,327.249	16.75	0.8740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			107.75950	76.749	16.75	0.1260	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			820.31480	978.511	17.00	0.7690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			226.61480	168.011	17.00	0.2310	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			954.30450	803.900	19.02	0.6147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			278.00450	344.400	19.02	0.3853	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,247.18440	1,079.416	19.75	0.7025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			200.88440	249.916	19.75	0.2975	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			523.89150	641.033	17.72	0.6029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			470.19150	370.533	17.72	0.3971	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,536.67640	1,745.187	17.33	0.9368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			42.97640	34.687	17.33	0.0632	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,004.69590	2,217.510	18.68	0.9680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			20.99590	17.010	18.68	0.0320	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			757.75210	907.850	17.10	0.7404	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			264.05210	197.350	17.10	0.2596	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			601.23860	730.426	17.49	0.6539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			387.53860	299.926	17.49	0.3461	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,638.32290	2,434.775	22.53	0.9079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			52.02290	65.275	22.53	0.0921	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,181.78910	1,017.395	19.59	0.6850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			215.48910	267.895	19.59	0.3150	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,647.88420	2,444.219	22.54	0.9086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			51.58420	64.719	22.54	0.0914	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,630.86180	1,840.525	17.61	0.9449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			37.16180	30.025	17.61	0.0551	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,544.43210	1,364.059	20.45	0.7695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			148.13210	184.559	20.45	0.2305	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,041.51620	2,835.304	23.23	0.9335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			35.21620	45.804	23.23	0.0665	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			484.52670	594.546	17.84	0.5742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			520.82670	414.046	17.84	0.4258	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,347.17110	1,174.694	19.99	0.7272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			180.87110	225.194	19.99	0.2728	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,185.06890	1,988.566	21.72	0.8660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			78.76890	99.066	21.72	0.1340	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			377.39640	464.636	18.32	0.4839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			703.69640	574.136	18.32	0.5161	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,755.92620	1,569.707	20.92	0.8072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			119.62620	150.207	20.92	0.1928	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,611.96030	1,821.406	17.55	0.9434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			38.26030	30.906	17.55	0.0566	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			566.34310	690.247	17.59	0.6316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			422.64310	329.747	17.59	0.3684	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,640.76800	1,457.390	20.67	0.7876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			134.46800	167.890	20.67	0.2124	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,427.77370	1,631.715	17.00	0.9256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			54.07370	41.215	17.00	0.0744	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			472.27280	579.648	17.89	0.5646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			538.57280	429.148	17.89	0.4354	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,222.74920	1,413.189	16.70	0.8929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			89.04920	62.689	16.70	0.1071	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,315.08000	1,510.129	16.64	0.9115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			71.38000	49.629	16.64	0.0885	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			497.06510	609.740	17.80	0.5837	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			503.36510	399.240	17.80	0.4163	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			957.76850	1,130.606	16.89	0.8209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			164.06850	120.106	16.89	0.1791	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			374.13190	460.718	18.34	0.4809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			710.43190	580.218	18.34	0.5191	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,475.04580	1,297.259	20.29	0.7555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			158.74580	197.759	20.29	0.2445	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			404.50810	497.048	18.16	0.5082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			650.80810	526.548	18.16	0.4918	0.00	0	24,326

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			370.89150	456.833	18.36	0.4779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			717.19150	586.333	18.36	0.5221	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,981.97500	1,789.831	21.35	0.8409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			95.67500	120.331	21.35	0.1591	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,581.04800	2,378.225	22.43	0.9035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			54.74800	68.725	22.43	0.0965	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,657.44860	2,453.667	22.56	0.9093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			51.14860	64.167	22.56	0.0907	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			972.42310	1,146.430	16.88	0.8257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			158.72310	115.930	16.88	0.1743	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			733.71140	880.876	17.16	0.7284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			280.01140	210.377	17.16	0.2716	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,524.94700	3,317.557	23.70	0.9571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			18.64700	28.057	23.70	0.0429	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			893.36840	1,060.750	16.94	0.7984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			189.66840	140.250	16.94	0.2016	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			290.44620	359.573	18.92	0.3985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			916.74620	769.073	18.92	0.6015	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			273.17740	338.504	19.06	0.3801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			969.47740	818.004	19.06	0.6199	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,782.14030	2,576.944	22.78	0.9181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			45.84030	57.444	22.78	0.0819	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,523.92980	2,321.872	22.33	0.8989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			57.62980	72.372	22.33	0.1011	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			287.91280	356.488	18.94	0.3959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			924.21280	775.988	18.94	0.6041	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,917.19390	3,707.857	23.94	0.9707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			10.89390	18.357	23.94	0.0293	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,166.46620	1,970.326	21.69	0.8639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			80.16620	100.826	21.69	0.1361	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			311.50590	385.181	18.76	0.4203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			857.80590	714.681	18.76	0.5797	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,533.43810	2,331.250	22.34	0.8996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			57.13810	71.751	22.34	0.1004	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,070.61760	1,251.836	16.80	0.8553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			126.91760	91.336	16.80	0.1447	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,489.90880	1,697.775	17.19	0.9324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			46.20880	37.275	17.19	0.0676	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			943.23760	1,114.888	16.90	0.8160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			169.53760	124.388	16.90	0.1840	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,214.35500	1,048.248	19.67	0.6938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			208.05500	258.748	19.67	0.3062	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,401.44510	1,603.524	16.91	0.9226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			57.74510	43.024	16.91	0.0774	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,849.53690	2,643.643	22.90	0.9224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			43.23690	54.143	22.90	0.0776	0.00	0	10,125

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,032.25730	1,210.787	16.83	0.8443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			138.55730	100.287	16.83	0.1557	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			437.18210	536.719	18.01	0.5362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			593.48210	476.219	18.01	0.4638	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,909.03890	1,718.694	21.22	0.8308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			102.73890	129.194	21.22	0.1692	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,247.63790	1,439.385	16.68	0.8982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			83.93790	58.885	16.68	0.1018	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,230.73840	1,063.792	19.71	0.6982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			204.43840	254.292	19.71	0.3018	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,109.69400	1,293.497	16.78	0.8659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			115.99400	82.997	16.78	0.1341	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			821.72460	681.545	18.66	0.5657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			325.42460	402.045	18.66	0.4343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			643.16920	778.395	17.38	0.6791	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			349.46920	267.895	17.38	0.3209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			295.57410	365.819	18.88	0.4039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			901.87410	755.319	18.88	0.5961	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			519.33810	635.736	17.73	0.5997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			475.63810	375.236	17.73	0.4003	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			380.68790	468.580	18.30	0.4869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			696.98790	568.080	18.30	0.5131	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,492.31780	1,313.870	20.33	0.7591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			156.01780	194.370	20.33	0.2409	0.00	0	135,043
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			866.71020	1,025.564	17.03	0.7679	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			236.91020	178.864	17.03	0.2321	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			16.00210	12.567	19.06	0.0230	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,315.80210	2,529.267	19.06	0.9770	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			792.04100	940.316	17.10	0.7355	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			282.24100	213.616	17.10	0.2645	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			532.29440	645.489	17.83	0.5861	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			522.49440	418.789	17.83	0.4139	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			686.88290	820.932	17.42	0.6762	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			373.48290	290.532	17.42	0.3238	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,468.83930	1,294.642	20.23	0.7329	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			192.23930	235.042	20.23	0.2671	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			629.29650	511.898	18.11	0.4639	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			472.69650	572.298	18.11	0.5361	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			660.57390	791.125	17.49	0.6613	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			397.17390	310.725	17.49	0.3387	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,172.90750	1,012.853	19.53	0.6612	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			256.30750	313.253	19.53	0.3388	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			53.01710	43.658	17.34	0.0726	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,566.41710	1,774.058	17.34	0.9274	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			60.07500	49.367	17.15	0.0798	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,530.67500	1,737.167	17.15	0.9202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			213.30870	162.391	16.99	0.2080	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			979.40870	1,145.691	16.99	0.7920	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			461.26670	367.339	17.66	0.3683	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			637.36670	760.639	17.66	0.6317	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			920.04070	783.886	18.74	0.5417	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			444.24070	525.986	18.74	0.4583	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			775.07760	904.390	17.46	0.6600	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			453.67760	364.890	17.46	0.3400	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,350.18870	1,189.109	19.70	0.6578	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			311.58870	368.609	19.70	0.3422	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			801.08280	933.425	17.38	0.6729	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			429.68280	343.925	17.38	0.3271	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,636.59590	1,463.600	20.33	0.7174	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			247.99590	293.100	20.33	0.2826	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			790.30740	665.086	18.35	0.4910	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			521.70740	614.586	18.35	0.5090	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			72.37390	56.531	16.97	0.0807	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,723.77390	1,926.031	16.97	0.9193	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,652.43930	1,853.137	16.89	0.9105	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			81.03930	63.637	16.89	0.0895	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			173.18090	132.318	16.75	0.1635	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,254.58090	1,431.818	16.75	0.8365	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			903.93500	1,035.777	17.40	0.6723	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			476.23500	388.977	17.40	0.3277	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,813.91370	1,641.692	20.50	0.7110	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			291.61370	338.492	20.50	0.2890	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			878.11290	1,007.216	17.47	0.6607	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			500.41290	410.417	17.47	0.3393	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,519.94370	1,357.497	19.89	0.6574	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			357.64370	414.297	19.89	0.3426	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			130.13620	102.083	16.66	0.1212	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,617.83620	1,808.883	16.66	0.8788	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,735.23580	1,930.035	16.66	0.8974	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			107.53580	83.235	16.66	0.1026	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			943.83370	813.599	18.62	0.5112	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			561.53370	650.399	18.62	0.4888	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			27.71900	19.117	16.52	0.0292	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,520.81900	2,731.417	16.52	0.9708	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			640.71340	536.983	17.84	0.3987	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			765.61340	881.183	17.84	0.6013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,411.65470	2,619.494	16.31	0.9614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			38.55470	26.894	16.31	0.0386	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			694.30240	587.349	17.97	0.4119	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			767.40240	879.949	17.97	0.5881	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,986.31360	2,184.658	16.48	0.9219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			579.82870	483.789	17.67	0.3654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			585.04350	488.480	17.68	0.3676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			867.73380	991.727	17.65	0.6369	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			574.63380	479.127	17.65	0.3631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			947.95230	1,080.470	17.42	0.6725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			494.85230	407.870	17.42	0.3275	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			862.92870	986.389	17.67	0.6346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			372.70500	428.933	20.00	0.3397	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,772.33450	1,603.171	20.34	0.6893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			335.43450	385.771	20.34	0.3107	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,306.54210	1,157.039	19.37	0.5965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			459.64210	529.639	19.37	0.4035	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			858.14350	981.080	17.68	0.6324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			434.70610	355.432	17.25	0.2988	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,412.97190	1,257.941	19.59	0.6206	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			426.07190	490.541	19.59	0.3794	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			737.79720	846.796	18.07	0.5728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			734.69720	624.196	18.07	0.4272	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,609.60500	1,446.333	20.00	0.6603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			507.46440	584.969	19.09	0.4362	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,057.19140	1,202.812	17.19	0.7161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			404.09140	330.212	17.19	0.2839	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			746.14430	856.151	18.04	0.5772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			723.04430	613.551	18.04	0.4228	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,017.80610	1,158.032	17.25	0.7012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			129.43680	145.797	22.99	0.1321	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,020.62500	887.992	18.75	0.5214	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			573.72500	660.592	18.75	0.4786	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			606.14890	507.481	17.74	0.3765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			839.24890	960.081	17.74	0.6235	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,174.36440	1,032.369	19.09	0.5638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			351.65040	404.561	20.19	0.3235	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,772.50210	1,964.283	16.57	0.8926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			119.40210	91.683	16.57	0.1074	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,128.12540	1,282.271	17.10	0.7412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			355.02540	289.672	17.10	0.2588	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,436.33680	3,233.197	22.99	0.8679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			430.69750	495.871	19.55	0.3828	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			395.57410	323.222	17.18	0.2797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,068.67410	1,215.822	17.18	0.7203	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,633.72350	1,469.530	20.05	0.6648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			366.82350	422.130	20.05	0.3352	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,698.55040	1,531.961	20.19	0.6765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			336.68670	273.775	17.06	0.2485	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,344.22960	1,192.648	19.44	0.6053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			447.32960	515.248	19.44	0.3947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,577.89590	1,761.790	16.65	0.8587	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		164.79590	129.190	16.65	0.1413	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,397.59750	1,243.271	19.55	0.6172	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		670.97370	770.957	18.32	0.5363	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,789.23460	1,981.578	16.56	0.8951	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		116.13460	88.978	16.56	0.1049	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		142.34590	110.807	16.61	0.1251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,665.44590	1,853.407	16.61	0.8749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,159.78670	1,316.375	17.06	0.7515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		83.21360	62.058	16.48	0.0781	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,537.89740	1,377.480	19.85	0.6464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		390.99740	450.080	19.85	0.3536	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,968.32160	4,187.106	19.94	0.9935	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		5.22160	4.506	19.94	0.0065	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		837.87370	718.357	18.32	0.4637	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,746.77900	2,556.799	21.83	0.8106	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		190.77900	220.499	21.83	0.1894	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		783.13190	668.914	18.15	0.4401	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		727.13190	832.614	18.15	0.5599	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		990.33030	1,122.878	17.40	0.6732	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		511.83030	424.378	17.40	0.3268	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,967.95230	1,796.403	20.63	0.7072	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		326.45230	374.903	20.63	0.2928	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,082.96820	948.523	18.83	0.5268	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,807.47870	1,998.223	16.48	0.8883	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		591.46820	677.023	18.83	0.4732	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		964.67050	1,094.618	17.47	0.6624	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		536.17050	446.118	17.47	0.3376	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,674.32300	1,510.540	20.05	0.6589	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		392.82300	449.040	20.05	0.3411	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		128.97870	99.723	16.48	0.1117	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		168.72370	132.547	16.56	0.1390	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,662.82370	1,846.747	16.56	0.8610	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,473.90770	1,647.039	16.76	0.8184	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		236.10770	189.039	16.76	0.1816	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,069.42140	1,896.341	20.77	0.7176	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		317.22140	364.341	20.77	0.2824	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,087.23990	1,220.017	17.35	0.6757	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		547.43990	458.917	17.35	0.3243	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,129.35830	1,957.154	20.73	0.7017	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		369.15830	418.253	20.73	0.2983	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,230.64420	1,091.558	19.01	0.5383	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,887.37080	2,075.109	16.14	0.8822	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		630.44420	712.658	19.01	0.4617	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,061.74830	1,192.062	17.43	0.6658	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		571.94830	480.962	17.43	0.3342	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,836.22020	1,670.565	20.20	0.6578	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		436.02020	491.665	20.20	0.3422	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		147.57080	114.009	16.14	0.1178	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,706.85120	1,885.154	16.46	0.8465	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		205.25120	162.154	16.46	0.1535	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,010.39240	1,841.683	20.45	0.6747	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		424.29240	477.383	20.45	0.3253	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		704.43000	601.668	17.73	0.3769	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		988.33000	1,107.368	17.73	0.6231	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,171.94280	1,306.355	17.35	0.6781	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		576.44280	488.355	17.35	0.3219	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,302.90380	2,128.711	20.84	0.7021	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		398.40380	446.711	20.84	0.2979	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,379.97970	1,236.674	19.20	0.5509	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		655.47970	734.674	19.20	0.4491	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,146.52190	1,277.231	17.39	0.6690	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		601.02190	509.231	17.39	0.3310	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,000.94090	1,833.406	20.36	0.6606	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		466.44090	521.406	20.36	0.3394	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		163.00340	124.890	15.85	0.1215	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,958.50340	2,142.890	15.85	0.8785	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		242.94730	191.547	16.35	0.1659	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,753.94730	1,925.247	16.35	0.8341	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		831.44400	720.079	17.98	0.4069	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		966.24400	1,077.579	17.98	0.5931	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,386.03670	4,176.410	24.13	0.8557	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		192.63670	205.810	24.13	0.1443	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,646.80820	1,492.758	19.62	0.5921	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		603.80820	672.958	19.62	0.4079	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,753.50860	2,570.469	21.38	0.7421	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		350.50860	390.669	21.38	0.2579	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,087.64110	4,310.296	18.07	0.9880	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		10.64110	10.096	18.07	0.0120	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,398.88290	2,600.996	14.57	0.9400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		71.88290	50.796	14.57	0.0600	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		977.29100	1,087.728	18.03	0.5875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		870.29100	757.528	18.03	0.4125	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,411.31170	1,268.093	19.18	0.5468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		688.31170	768.293	19.18	0.4532	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,344.29580	1,493.390	17.14	0.7198	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		487.29580	413.189	17.14	0.2802	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,374.65700	3,178.687	22.21	0.7963	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		271.65700	298.887	22.21	0.2037	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,212.06200	1,347.544	17.34	0.6780	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		595.06200	507.344	17.34	0.3220	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,301.05030	3,107.745	22.12	0.7908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		278.05030	307.945	22.12	0.2092	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,152.20740	1,279.743	17.46	0.6567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			655.20740	559.543	17.46	0.3433	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,877.28000	3,673.580	23.10	0.8263	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			234.28000	253.780	23.10	0.1737	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			685.44410	765.090	19.20	0.4517	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,418.44410	1,274.890	19.20	0.5483	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,275.18010	1,419.037	17.24	0.6990	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			538.18010	458.837	17.24	0.3010	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			739.11200	824.965	18.95	0.4788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,292.11200	1,154.765	18.95	0.5212	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,112.58180	2,923.167	21.87	0.7755	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			299.58180	333.367	21.87	0.2245	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,379.94900	1,531.640	17.09	0.7301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			462.94900	391.440	17.09	0.2699	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,683.36150	4,474.730	24.61	0.8607	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			190.36150	204.930	24.61	0.1393	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,027.88770	3,822.895	23.39	0.8337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			224.88770	243.095	23.39	0.1663	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,815.69700	1,986.990	16.15	0.8396	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			238.69700	186.790	16.15	0.1604	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,248.35100	1,388.901	17.28	0.6903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			561.35100	478.701	17.28	0.3097	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,065.64480	3,860.343	23.46	0.8355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			222.64480	240.543	23.46	0.1645	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,670.58700	1,837.157	16.59	0.8049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			303.58700	246.957	16.59	0.1951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,684.45330	1,850.982	16.55	0.8083	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			297.45330	240.782	16.55	0.1917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,708.70860	3,506.581	22.78	0.8173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			245.70860	266.781	22.78	0.1827	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,677.51020	1,844.056	16.57	0.8066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			300.51020	243.856	16.57	0.1934	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,465.50080	2,289.946	20.93	0.7012	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			428.70080	476.747	20.93	0.2988	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,255.56440	1,392.792	17.35	0.6809	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			602.36440	515.992	17.35	0.3191	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			177.76630	137.307	15.68	0.1255	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,030.96630	2,214.107	15.68	0.8745	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,230.17480	1,363.856	17.39	0.6723	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			626.97480	537.056	17.39	0.3277	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,513.22080	1,366.365	19.32	0.5585	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			686.42080	763.165	19.32	0.4415	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			498.95830	554.532	20.45	0.3394	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,145.75830	1,977.732	20.45	0.6606	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			276.64070	219.270	16.32	0.1757	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,803.64070	1,969.970	16.32	0.8243	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,313.80150	1,449.933	17.41	0.6759	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			651.70150	562.933	17.41	0.3241	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,667.85010	1,516.890	19.51	0.5685	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			709.95010	783.890	19.51	0.4315	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,635.32820	2,457.839	21.04	0.7011	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			457.42820	504.839	21.04	0.2989	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			315.84430	253.288	16.38	0.1876	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,837.94430	2,000.289	16.38	0.8124	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,313.59230	2,144.110	20.60	0.6634	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			525.69230	581.110	20.60	0.3366	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,339.17120	1,478.772	17.36	0.6840	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			627.07120	541.772	17.36	0.3160	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,106.41890	2,288.332	15.63	0.8702	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			194.31890	151.332	15.63	0.1298	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,415.39740	1,556.864	17.37	0.6870	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			648.09740	563.464	17.37	0.3130	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,778.40610	2,599.321	21.13	0.6997	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			485.70610	532.722	21.13	0.3003	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,797.76120	1,644.115	19.65	0.5745	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,176.27360	2,357.798	15.60	0.8667	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			735.06120	807.515	19.65	0.4255	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,389.99720	1,528.145	17.41	0.6792	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			672.69720	584.745	17.41	0.3208	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,455.36730	2,283.794	20.69	0.6644	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			552.66730	607.194	20.69	0.3356	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			208.97360	164.398	15.60	0.1333	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			352.32760	286.013	16.41	0.1969	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,885.32760	2,045.314	16.41	0.8031	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			998.90850	882.762	18.12	0.4109	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,135.70850	1,245.962	18.12	0.5891	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,141.04690	3,363.507	14.52	0.9639	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			37.14690	32.907	14.52	0.0361	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,769.44900	1,930.257	16.84	0.7688	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			435.54900	369.657	16.84	0.2312	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,523.91540	1,670.437	17.25	0.7081	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,641.25990	1,495.166	19.34	0.5415	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,648.45550	1,502.038	19.35	0.5427	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			827.97560	908.905	19.33	0.4597	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,634.07560	1,488.305	19.33	0.5403	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,878.87170	2,698.499	21.20	0.7023	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			492.77170	539.099	21.20	0.2977	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			825.15990	905.766	19.34	0.4585	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			600.01540	519.837	17.25	0.2919	162,709.01	313	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,440.30710	2,269.711	20.61	0.6552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			584.20710	640.311	20.61	0.3448	200,417.25	313	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,249.29610	5,050.965	24.55	0.8435	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			243.19610	271.565	24.55	0.1565	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			822.35550	902.638	19.35	0.4573	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,500.17540	1,641.011	17.36	0.6903	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			671.17540	585.211	17.36	0.3097	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,928.62090	2,748.387	21.22	0.6976	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			517.62090	564.187	21.22	0.3024	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,942.59130	1,785.870	19.79	0.5808	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			761.59130	831.670	19.79	0.4192	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,473.55230	1,612.408	17.41	0.6830	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			694.55230	606.608	17.41	0.3170	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,604.42630	2,431.187	20.79	0.6646	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			583.42630	636.987	20.79	0.3354	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			223.89170	178.145	15.58	0.1365	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,252.89170	2,433.945	15.58	0.8635	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			385.70650	319.470	16.48	0.2055	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,928.90650	2,089.470	16.48	0.7945	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			420.04560	354.951	16.64	0.2136	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,974.14560	2,135.850	16.64	0.7864	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			454.41580	386.446	16.69	0.2197	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,023.61580	2,182.446	16.69	0.7803	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,164.74510	2,988.704	21.48	0.6804	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			623.34510	674.104	21.48	0.3196	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,120.64530	1,216.194	19.16	0.5188	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,542.04530	1,410.794	19.16	0.4812	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,114.02570	1,209.007	19.18	0.5164	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,555.42570	1,423.607	19.18	0.4836	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,347.63040	3,564.535	15.04	0.9486	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			69.03040	59.135	15.04	0.0514	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,811.47610	1,960.736	17.27	0.7242	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			632.87610	555.336	17.27	0.2758	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,117.33310	1,212.591	19.17	0.5176	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,548.73310	1,417.191	19.17	0.4824	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			489.62440	420.792	16.79	0.2258	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,073.92440	2,231.892	16.79	0.7742	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,112.89750	2,270.086	16.87	0.7687	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			521.89750	452.286	16.87	0.2313	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			557.59570	487.172	16.96	0.2361	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,169.99570	2,326.372	16.96	0.7639	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,496.19430	1,606.371	18.67	0.5924	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,302.79430	1,186.171	18.67	0.4076	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,503.86880	1,614.637	18.65	0.5947	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,290.46880	1,174.437	18.65	0.4053	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,500.02170	1,610.497	18.66	0.5936	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,296.62170	1,180.297	18.66	0.4064	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,436.43370	1,317.304	18.89	0.4178	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,536.43370	1,644.004	18.89	0.5822	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,654.34770	1,765.200	18.87	0.5938	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,443.54770	1,327.700	18.87	0.4062	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,661.91700	1,773.327	18.85	0.5958	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,431.11700	1,315.827	18.85	0.4042	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,658.12680	1,769.262	18.86	0.5948	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,437.32680	1,321.762	18.86	0.4052	0.00	0	0
Total \$ / R Option												2,164,467.02	12,626	5,287,021
Total \$ / R												233,253,812.12	28,331	6,024,435
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.71050		14.49370			0.0000	0.00	0	434
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.87260		14.65310			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.05020		14.82700			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.22060		14.99390			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.41540		15.18860			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	434
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			73,966.74900	88,757.010	17.14	0.7314	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			27,596.74900	20,707.010	17.14	0.2686	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			73,371.14200	88,087.645	17.16	0.7284	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			28,001.14200	21,037.645	17.16	0.2716	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			74,566.13390	89,429.497	17.13	0.7344	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			27,196.13390	20,379.497	17.13	0.2656	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			86,292.86600	98,638.946	17.67	0.6346	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			57,982.86600	48,378.946	17.67	0.3654	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			85,814.35270	98,108.035	17.68	0.6324	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			58,504.35270	48,848.035	17.68	0.3676	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			86,773.37690	99,172.697	17.65	0.6369	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			57,463.37690	47,912.697	17.65	0.3631	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			98,556.38700	109,685.056	18.00	0.5910	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			85,856.38700	74,665.056	18.00	0.4090	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			98,141.58370	109,227.961	18.02	0.5892	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			86,441.58370	75,207.961	18.02	0.4108	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			98,972.50640	110,143.563	17.99	0.5927	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			85,272.50640	74,123.563	17.99	0.4073	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			155,223.83540	170,076.041	17.20	0.7156	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			57,833.83540	50,016.041	17.20	0.2844	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			154,654.02510	169,466.139	17.21	0.7141	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			58,264.02510	50,406.140	17.21	0.2859	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			155,795.95820	170,687.712	17.19	0.7171	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			57,405.95820	49,627.712	17.19	0.2829	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			147,568.99370	159,727.613	17.98	0.6349	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			96,708.99370	86,187.613	17.98	0.3651	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			147,130.74840	159,255.178	17.99	0.6336	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			97,270.74840	86,715.178	17.99	0.3664	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			148,008.73860	160,201.601	17.97	0.6363	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			96,148.73860	85,661.601	17.97	0.3637	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	434
£ / R	On	21/01/2019	Foreign Exchange Future			18.50850		18.23210			0.0000	0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future			18.53900		18.26440			0.0000	0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future			18.62810		18.35220			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.68550		18.40850			0.0000	280,282.50	15	397,712
£ / R	On	29/03/2019	Foreign Exchange Future			18.72070		18.44320			0.0000	0.00	0	80
£ / R	On	14/06/2019	Foreign Exchange Future			18.97270		18.69090			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			19.28430		18.99820			0.0000	0.00	0	16,150
£ / R	On	13/12/2019	Foreign Exchange Future			19.58070		19.29090			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.90740		19.62040			0.0000	0.00	0	0
Total £ / R Future												280,282.50	15	424,139
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			268.98420	162.771	16.36	0.2990	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			411.08420	581.271	16.36	0.7010	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			739.28740	553.020	17.30	0.5844	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			213.68740	302.020	17.30	0.4156	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			247.00820	178.692	17.04	0.2221	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			929.20820	1,136.792	17.04	0.7779	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			820.36060	1,005.231	17.14	0.6900	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			411.86060	319.731	17.14	0.3100	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,071.60640	2,809.854	19.24	0.9256	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			40.10640	55.354	19.24	0.0744	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,756.11520	1,530.127	18.39	0.7663	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			164.61520	215.627	18.39	0.2337	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			971.19080	798.542	17.44	0.5626	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			379.69080	484.042	17.44	0.4374	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			324.91240	417.323	17.61	0.3924	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,106.41240	921.823	17.61	0.6076	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,912.58780	1,680.095	18.57	0.7936	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			141.08780	185.595	18.57	0.2064	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			656.06040	819.031	17.15	0.6158	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			547.56040	433.531	17.15	0.3842	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			650.99620	813.221	17.15	0.6133	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			552.49620	437.721	17.15	0.3867	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			661.14770	824.864	17.15	0.6183	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			542.64770	429.364	17.15	0.3817	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			475.73210	378.176	17.23	0.3322	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			828.93210	1,008.876	17.23	0.6678	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			912.68510	1,068.868	17.24	0.5844	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			851.78510	726.168	17.24	0.4156	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			907.97000	1,063.616	17.24	0.5826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			857.07000	730.916	17.24	0.4174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			917.41830	1,074.134	17.24	0.5862	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			846.51830	721.434	17.24	0.4138	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,216.71130	1,374.793	17.39	0.5942	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,038.51130	910.493	17.39	0.4058	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,212.00960	1,369.672	17.40	0.5928	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,043.80960	915.372	17.40	0.4072	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,221.42090	1,379.929	17.39	0.5956	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,033.22090	905.629	17.39	0.4044	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,083.74490	1,208.400	17.97	0.4909	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,762.84490	1,597.700	17.97	0.5091	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,090.73540	1,216.055	17.96	0.4931	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,749.83540	1,585.355	17.96	0.5069	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,087.23480	1,212.222	17.97	0.4920	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,756.33480	1,591.522	17.97	0.5080	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,338.14610	1,463.849	18.63	0.5034	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,017.74610	1,856.449	18.63	0.4966	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,334.59650	1,460.015	18.64	0.5025	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,024.19650	1,862.615	18.64	0.4975	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,341.70480	1,467.691	18.63	0.5044	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,011.30480	1,850.291	18.63	0.4956	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												280,282.50	15	430,639
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13331		0.13146			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13578		0.13390			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13849		0.13659			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14112		0.13918			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14414		0.14222			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,313.90600	1,473.199	24.01	0.8341	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			167.70600	142.699	24.01	0.1659	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			656.98460	772.499	23.54	0.6098	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			510.78460	441.999	23.54	0.3902	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,181.20830	2,360.788	24.48	0.9550	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			35.00830	30.288	24.48	0.0450	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			907.48800	1,015.896	18.93	0.6553	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			517.38800	437.696	18.93	0.3447	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			516.73390	589.432	20.74	0.4428	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,126.63390	1,011.232	20.74	0.5572	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,526.68090	1,678.754	16.48	0.8747	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			136.58090	100.554	16.48	0.1253	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,203.06780	1,108.300	21.77	0.4862	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,967.64610	2,132.737	21.20	0.8112	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			309.04610	283.737	21.20	0.1888	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,329.77430	1,463.009	21.49	0.6688	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			671.17430	614.009	21.49	0.3312	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			861.66780	957.300	21.77	0.5138	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,254.13360	2,424.998	20.49	0.8170	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			335.93360	312.998	20.49	0.1830	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,618.93250	1,761.039	21.04	0.6913	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			700.73250	649.039	21.04	0.3087	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,139.08190	1,247.073	21.59	0.5572	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,220.88190	1,135.073	21.59	0.4428	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,454.78250	1,571.057	21.62	0.5954	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,232.68250	1,157.157	21.62	0.4046	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,090.29800	1,177.184	22.39	0.4854	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,868.19800	1,763.284	22.39	0.5146	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,944.16170	2,090.158	20.85	0.7131	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			722.06170	676.258	20.85	0.2869	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.62840		16.39640			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.68770		16.45890			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.81760		16.58980			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.88040		16.65180			0.0000	8,440,200.00	500	123,612
€ / R	On	29/03/2019	Foreign Exchange Future			16.86910		16.64090			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			17.19850		16.96620			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.42600		17.19080			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.54900		17.31220			0.0000	0.00	0	10,459
€ / R	On	13/12/2019	Foreign Exchange Future			17.88470		17.64470			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			18.20240		17.96340			0.0000	0.00	0	0
Total € / R Future												8,440,200.00	500	163,510
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			23.01980	8.315	17.02	0.0430	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			569.41980	786.715	17.02	0.9570	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			214.42760	127.403	15.34	0.2828	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			373.32760	515.103	15.34	0.7172	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			135.97130	90.177	15.30	0.1536	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			955.77130	1,137.777	15.30	0.8464	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,038.12910	2,820.049	20.79	0.9297	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			39.92910	50.449	20.79	0.0703	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			237.67910	173.697	15.71	0.2271	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			889.47910	1,054.097	15.71	0.7729	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,178.60600	1,369.613	15.49	0.8640	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			126.80600	89.213	15.49	0.1360	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			801.11800	955.283	15.84	0.7351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			289.31800	214.883	15.84	0.2649	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			795.04970	948.508	15.85	0.7323	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			293.24970	218.108	15.85	0.2677	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			807.21880	962.087	15.83	0.7379	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			285.41880	211.687	15.83	0.2621	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			304.37370	374.281	17.45	0.3928	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			982.57370	823.881	17.45	0.6072	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			403.67490	314.723	16.17	0.3291	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			724.57490	863.823	16.17	0.6709	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			733.40500	622.334	16.73	0.4089	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			835.22440	955.944	16.75	0.5891	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			739.02440	627.444	16.75	0.4109	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			830.86010	951.076	16.76	0.5871	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			744.66010	632.576	16.76	0.4129	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			839.60500	960.834	16.73	0.5911	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			386.68800	324.112	15.87	0.2351	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,547.48800	1,720.112	15.87	0.7649	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,803.64650	2,610.503	20.01	0.7490	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			344.44650	386.503	20.01	0.2510	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,414.17990	1,578.084	16.01	0.7308	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			463.37990	392.084	16.01	0.2692	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,019.78460	1,141.821	16.76	0.5977	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			838.98460	725.821	16.76	0.4023	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,315.82430	1,176.177	17.58	0.5048	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			844.73070	941.521	17.59	0.4937	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,322.53070	1,182.521	17.59	0.5063	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			851.33160	948.847	17.57	0.4966	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,309.13160	1,169.847	17.57	0.5034	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,908.36680	1,741.516	18.54	0.6135	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			620.56680	690.516	18.54	0.3865	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			848.02430	945.177	17.58	0.4952	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,964.39020	2,140.169	15.78	0.7685	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			469.69020	405.469	15.78	0.2315	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,467.96850	3,271.311	20.30	0.7297	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,437.84860	1,301.634	17.58	0.4816	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,976.85380	4,211.086	16.56	0.9557	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			62.15380	56.386	16.56	0.0443	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			492.66850	536.011	20.30	0.2703	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,069.09550	1,172.568	17.59	0.5172	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,444.39550	1,307.868	17.59	0.4828	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,065.66150	1,168.808	17.60	0.5159	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,450.96150	1,314.108	17.60	0.4841	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,072.54860	1,176.334	17.58	0.5184	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,221.36510	1,324.851	17.93	0.5114	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,717.96510	1,582.451	17.93	0.4886	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,218.03630	1,321.248	17.94	0.5103	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,724.63630	1,588.848	17.94	0.4897	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,224.69630	1,328.466	17.92	0.5124	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,711.29630	1,576.066	17.92	0.4876	0.00	0	0
Total € / R Option												0.00	0	198,700
Total € / R												8,440,200.00	500	362,210
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.39650		10.28730			0.0000	0.00	0	5,942
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.52460		10.41440			0.0000	0.00	0	15,743
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.66570		10.55400			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.80080		10.68840			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.95680		10.84600			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,085
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			237.50810	289.153	13.88	0.5285	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			320.20810	262.653	13.88	0.4715	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			245.39960	298.992	13.86	0.5401	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			308.09960	252.492	13.86	0.4599	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			241.42590	294.043	13.87	0.5343	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			314.12590	257.543	13.87	0.4657	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			796.96230	718.958	14.98	0.6474	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			209.09810	240.921	14.99	0.3495	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			804.69810	726.321	14.99	0.6505	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			206.85880	238.316	15.01	0.3465	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			812.45880	733.716	15.01	0.6535	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			211.36230	243.558	14.98	0.3526	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			430.95010	478.711	14.26	0.4985	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			626.95010	563.011	14.26	0.5015	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			427.37960	474.799	14.28	0.4955	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			633.37960	569.099	14.28	0.5045	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			423.84120	470.918	14.29	0.4925	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			639.84120	575.218	14.29	0.5075	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			726.82690	662.663	14.36	0.4976	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			511.68390	559.621	14.38	0.4999	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			733.28390	668.821	14.38	0.5001	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			518.79870	567.331	14.35	0.5050	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			720.39870	656.531	14.35	0.4950	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			792.45430	725.364	14.51	0.5225	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			480.85430	526.164	14.51	0.4775	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			515.22690	563.463	14.36	0.5024	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			630.12150	678.664	15.00	0.5107	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			844.12150	781.864	15.00	0.4893	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			626.50750	674.805	15.01	0.5085	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			850.50750	788.005	15.01	0.4915	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			633.75160	682.539	14.99	0.5128	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			837.75160	775.739	14.99	0.4872	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	23,085
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.85580		10.71620			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.99460		10.85350			0.0000	2,748,650.00	250	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.14440		11.00230			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.16040		11.01940			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.30350		11.16170			0.0000	0.00	0	0
Total CAD/ R Future												2,748,650.00	250	750
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			297.66100	370.936	14.72	0.5794	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			311.46100	245.136	14.72	0.4206	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			293.16170	365.672	14.73	0.5742	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			316.96170	249.872	14.73	0.4258	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			302.21450	376.251	14.70	0.5846	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			306.01450	240.451	14.70	0.4154	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			470.99140	545.754	14.81	0.5896	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			417.49140	351.154	14.81	0.4104	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			466.41700	540.669	14.82	0.5860	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			422.91700	356.069	14.82	0.4140	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			475.60240	550.879	14.79	0.5932	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			412.10240	346.279	14.79	0.4068	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			437.22810	489.476	15.65	0.4642	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			814.92810	725.076	15.65	0.5358	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			434.06160	485.966	15.67	0.4617	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			821.76160	731.566	15.67	0.5383	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			430.92190	482.480	15.68	0.4592	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			828.62190	738.080	15.68	0.5408	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			483.72620	531.768	15.84	0.4457	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,004.32620	911.368	15.84	0.5543	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			480.75290	528.502	15.85	0.4436	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,011.35290	918.102	15.85	0.5564	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			486.71860	535.055	15.82	0.4478	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			997.31860	904.655	15.82	0.5522	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			595.36630	647.678	16.29	0.4617	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,123.66630	1,034.178	16.29	0.5383	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			592.27810	644.333	16.30	0.4599	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,130.57810	1,040.833	16.30	0.5401	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			598.47610	651.041	16.28	0.4636	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,116.77610	1,027.541	16.28	0.5364	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,748,650.00	250	750
CF CANDCO	On	18/03/2019	Foreign Exchange Future			244.80000		184.13000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.90130		14.74250			0.0000	1,490,130.00	100	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			15.19640		15.03460			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.52120		15.35790			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.83340		15.66890			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.12240		15.95620			0.0000	0.00	0	0
Total CHF / R Future												1,490,130.00	100	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			626.36200	719.941	16.85	0.6568	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			353.86200	288.641	16.85	0.3432	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			620.79440	713.810	16.85	0.6536	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			358.29440	292.510	16.85	0.3464	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			631.96340	726.106	16.84	0.6600	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			349.46340	284.806	16.84	0.3400	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			877.61690	967.246	17.33	0.6261	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			573.01690	500.847	17.33	0.3739	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			872.56030	961.796	17.34	0.6239	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			577.96030	505.396	17.34	0.3761	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			882.70090	972.725	17.32	0.6283	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			568.10090	496.325	17.32	0.3717	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			831.89910	896.565	18.43	0.5040	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,163.99910	1,065.365	18.43	0.4960	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			828.39900	892.798	18.45	0.5024	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,170.49900	1,071.598	18.45	0.4976	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			835.41450	900.347	18.42	0.5055	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,157.51450	1,059.147	18.42	0.4945	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,039.78930	1,107.028	18.68	0.5208	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,320.88930	1,223.628	18.68	0.4792	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,036.23600	1,103.230	18.69	0.5194	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,327.33600	1,229.830	18.69	0.4806	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,032.68970	1,099.452	18.70	0.5181	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,333.78970	1,236.052	18.70	0.4819	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,084.87280	1,147.310	19.19	0.4843	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,758.67280	1,654.910	19.19	0.5157	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,081.75430	1,144.002	19.20	0.4832	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,765.55430	1,661.602	19.20	0.5168	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,088.00160	1,150.630	19.18	0.4853	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,751.80160	1,648.230	19.18	0.5147	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,490,130.00	100	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12680		2.09450			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14960		2.11710			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			612.26270	778.635	15.72	0.5816	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			667.26270	510.635	15.72	0.4184	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			705.96680	887.752	15.56	0.6314	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			560.96680	419.752	15.56	0.3686	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			657.85110	831.892	15.64	0.6065	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			612.85110	463.892	15.64	0.3935	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,722.26330	1,975.618	15.57	0.7946	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			351.26330	279.618	15.57	0.2054	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,651.86200	1,899.280	15.55	0.7811	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			380.86200	303.280	15.55	0.2189	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,794.29510	2,053.361	15.59	0.8075	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			323.29510	257.361	15.59	0.1925	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.27460		2.24370			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31880		2.28740			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.36670		2.33460			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.40780		2.37490			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.55010		2.51760			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			764.36800	594.993	15.34	0.4505	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			686.19930	842.229	15.16	0.5976	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			649.19930	496.229	15.16	0.4024	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			641.93780	789.458	15.23	0.5735	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			704.93780	543.458	15.23	0.4265	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			601.36800	740.993	15.34	0.5495	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			380.14210	286.225	14.49	0.2091	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,685.79820	1,902.253	14.56	0.7763	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			411.79820	314.253	14.56	0.2237	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,824.14950	2,047.901	14.42	0.8052	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			350.14950	259.901	14.42	0.1948	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,754.14210	1,974.225	14.49	0.7909	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,036.75370	1,156.397	16.23	0.4874	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,690.75370	1,489.397	16.23	0.5126	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,106.24900	1,234.193	16.09	0.5111	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,560.24900	1,367.193	16.09	0.4889	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,070.94690	1,194.700	16.16	0.4992	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,624.94690	1,427.700	16.16	0.5008	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			984.84550	1,076.883	17.05	0.4073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,635.84550	2,398.883	17.05	0.5927	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			959.69770	1,049.165	17.11	0.3989	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,710.69770	2,471.165	17.11	0.6011	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,010.72610	1,105.407	16.98	0.4159	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,561.72610	2,327.407	16.98	0.5841	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,601.36750	1,721.806	17.63	0.4915	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,525.36750	2,320.806	17.63	0.5085	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,569.30950	1,687.154	17.69	0.4840	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,593.30950	2,386.154	17.69	0.5160	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,634.14480	1,757.206	17.57	0.4991	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,458.14480	2,256.206	17.57	0.5009	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88160		1.85450			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90600		1.87840			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			979.23330	1,165.558	17.07	0.7423	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			334.23330	249.558	17.07	0.2577	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			919.03250	1,096.592	17.12	0.7194	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			374.03250	280.592	17.12	0.2806	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,042.14910	1,236.956	17.03	0.7644	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			297.14910	220.955	17.03	0.2356	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,576.05910	1,779.406	17.14	0.7692	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			392.05910	319.406	17.14	0.2308	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,510.22870	1,708.131	17.16	0.7540	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			426.22870	348.131	17.16	0.2460	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,643.70940	1,852.350	17.11	0.7840	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			359.70940	292.350	17.11	0.2160	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14230		0.14100			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14120		0.14070			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14190		0.14040			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14150		0.13970			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14080		0.13910			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68930		1.66660			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71430		1.69130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.92460		9.77990			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.04880		9.90300			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.18540		10.03740			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.31560		10.16620			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.85510		10.70580			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			155.53010	107.392	13.69	0.2628	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			407.83900	506.178	13.67	0.7477	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			147.93900	101.578	13.67	0.2523	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			401.60490	499.056	13.68	0.7425	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			151.70490	104.456	13.68	0.2575	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			395.43010	491.992	13.69	0.7372	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			383.72490	451.777	14.05	0.5722	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			400.72490	322.977	14.05	0.4278	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			379.55040	446.755	14.06	0.5681	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			406.55040	327.955	14.06	0.4319	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			387.94280	456.839	14.04	0.5763	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			394.94280	318.039	14.04	0.4237	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			593.39480	674.349	14.33	0.6312	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			405.99480	338.949	14.33	0.3688	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			588.46740	668.915	14.34	0.6280	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			411.06740	343.515	14.34	0.3720	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			598.35610	679.818	14.31	0.6344	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			400.95610	334.418	14.31	0.3656	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			530.91650	596.883	15.14	0.5208	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			714.71650	631.283	15.14	0.4792	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			527.28330	592.849	15.15	0.5183	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			721.08330	637.249	15.15	0.4817	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			534.57440	600.944	15.12	0.5234	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			708.37440	625.344	15.12	0.4766	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			847.16350	927.113	15.85	0.6050	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			661.36350	592.013	15.85	0.3950	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			842.66730	922.272	15.86	0.6029	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			666.86730	597.172	15.86	0.3971	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			851.68210	931.977	15.84	0.6071	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			655.88210	586.877	15.84	0.3929	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35730		1.34300			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36380		1.34950			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			30.00000	173.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	73.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			70.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			130.00000	273.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			295.00000	438.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			195.00000	338.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			395.00000	538.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.27020		1.27010			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27570		1.27560			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28130		1.28130			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28650		1.28660			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29140		1.29180			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14750		1.14890			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15640		1.15790			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16600		1.16760			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17500		1.17680			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18080		1.18270			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	582
Total QUANTO € / \$												0.00	0	582
SGD / R	On	18/03/2019	Foreign Exchange Future			10.72900		10.58490			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.87470		10.72840			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			439.94570	535.029	14.96	0.7090	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			195.04570	146.029	14.96	0.2910	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			434.10220	528.444	14.97	0.7043	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			199.20220	149.444	14.97	0.2957	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			445.84490	541.665	14.94	0.7138	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			190.94490	142.665	14.94	0.2862	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			873.92430	988.019	14.77	0.8072	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			155.52430	123.319	14.77	0.1928	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			888.58090	1,003.546	14.77	0.8127	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			150.18090	118.846	14.77	0.1873	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			881.23610	995.768	14.77	0.8099	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			152.83610	121.068	14.77	0.1901	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.65340		2.60600			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.56290		2.52020			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			55.18370	71.959	20.56	0.4055	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			179.18370	148.559	20.56	0.5945	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			52.29950	68.447	20.58	0.3913	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			186.29950	155.047	20.58	0.6087	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			58.19340	75.610	20.54	0.4199	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			172.19340	142.210	20.54	0.5801	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.17220	5.324	24.35	0.0335	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,013.97220	972.424	24.35	0.9665	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.99300	5.100	24.35	0.0322	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,023.79300	982.200	24.35	0.9678	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.35910	5.557	24.35	0.0348	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,004.15910	962.657	24.35	0.9652	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000
Total Futures												244 048 607.60	16,570	1,366,773
Total Options												2 164 467.02	12,626	5,493,221
Grand Total:												246,213,074.62	29,196	6,859,994